

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	2	0.01	-	-	-	-	-
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	9	0.03	100.000000	9:42:27 AM	0.5500	0.5500	0.5807
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	16	0.04	0.683000	11:45:22 AM	0.8500	0.8500	0.8312
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	23	0.06	1.100000	11:30:45 AM	0.6000	0.6000	0.9329
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	30	0.08	4.000000	2:13:26 PM	0.6600	0.6600	0.8626
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	37	0.10	56.000000	3:33:01 PM	0.6850	0.7161	0.7718
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	44	0.12	2.800000	3:01:11 PM	1.0000	0.9857	0.9996
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	51	0.14	42.550000	2:40:52 PM	0.8000	0.9976	1.5505
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	58	0.16	11.570000	11:31:38 AM	0.9000	0.9000	1.0682
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	65	0.18	6.600000	11:46:56 AM	1.0500	1.0500	1.1250
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	72	0.20	1.403000	10:49:05 AM	1.0500	1.0500	1.1453
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	79	0.22	2.780000	3:19:44 PM	1.0800	1.0584	1.1426
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	86	0.24	473.184400	3:44:18 PM	1.0800	1.0899	1.0929
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	93	0.26	556.527000	3:52:38 PM	1.0800	1.0865	1.0932
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	100	0.27	-	-	-	-	1.1500
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	107	0.29	35.667000	3:27:44 PM	1.2750	1.3097	1.3266
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	114	0.31	75.093000	2:15:42 PM	1.3700	1.3700	1.3741
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	121	0.33	-	-	-	-	1.2780
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	121	0.33	94.349000	2:49:08 PM	1.3500	1.3621	1.3791
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	128	0.35	186.333000	3:39:46 PM	1.2850	1.3523	1.3400
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	135	0.37	4.970000	3:23:52 PM	1.3850	1.3739	1.3850
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	142	0.39	5.000000	11:32:06 AM	1.3750	1.3630	1.3853
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	149	0.41	-	-	-	-	1.3697
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	156	0.43	69.000000	2:01:24 PM	1.4000	1.4000	1.2851
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	156	0.43	37.466000	10:39:09 AM	1.3750	1.3750	1.3927
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	163	0.45	559.010000	3:17:03 PM	1.4000	1.3997	1.3895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	169	0.46	1048.820000	3:59:03 PM	1.3350	1.3969	1.3931
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	177	0.49	220.516000	3:39:56 PM	1.3400	1.3656	1.3732
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	198	0.54	20.000000	3:54:12 PM	1.4000	1.4000	1.4353
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	205	0.56	6.516000	2:29:35 PM	1.3600	1.3681	1.4000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	212	0.58	0.650000	11:49:14 AM	1.4000	1.4000	1.2628
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	212	0.58	-	-	-	-	1.4538
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	219	0.60	100.000000	10:37:33 AM	1.5000	1.5000	1.3841
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	219	0.60	-	-	-	-	1.5199

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	226	0.62	1.000000	2:35:44 PM	1.4350	1.4350	1.5151
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	233	0.64	-	-	-	-	1.6016
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	240	0.66	32.708000	2:35:43 PM	1.4500	1.4694	1.4788
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	247	0.68	35.000000	3:56:04 PM	1.4100	1.4100	1.5458
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	254	0.70	-	-	-	-	1.5428
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	261	0.72	-	-	-	-	1.5486
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	266	0.73	-	-	-	-	1.4329
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	268	0.73	-	-	-	-	1.5591
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	275	0.75	-	-	-	-	1.5931
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	282	0.77	-	-	-	-	1.5819
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	289	0.79	11.841000	11:27:07 AM	1.5000	1.5000	1.5928
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	296	0.81	0.807000	9:53:33 AM	1.5250	1.5250	1.5938
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	303	0.83	3.742000	3:10:21 PM	1.5000	1.5000	1.6500
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	310	0.85	-	-	-	-	1.5915
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	317	0.87	-	-	-	-	1.6013
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	324	0.89	31.142000	11:13:53 AM	1.5400	1.5595	1.5867
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	331	0.91	-	-	-	-	1.6229
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	338	0.93	-	-	-	-	1.6274
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	345	0.95	1.114000	2:13:49 PM	1.5550	1.5581	1.5976
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	352	0.96	5.390000	11:54:00 AM	1.5250	1.5414	1.5938
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	359	0.98	636.397000	3:47:20 PM	1.5600	1.5657	1.5666
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	378	1.04	15.768000	3:42:52 PM	1.5725	1.5726	1.5746
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	407	1.11	-	-	-	-	1.6119
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	449	1.23	-	-	-	-	1.6610
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	483	1.32	-	-	-	-	1.7008
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	531	1.45	432.950000	2:39:43 PM	1.7250	1.7417	1.7178
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	533	1.46	-	-	-	-	1.7945
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	600	1.64	60.000000	2:41:09 PM	1.7750	1.7938	1.7979
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	609	1.67	-	-	-	-	1.8483
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	625	1.71	4.700000	11:50:19 AM	2.0000	2.0000	1.8967
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	669	1.83	-	-	-	-	1.9113
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	707	1.94	-	-	-	-	1.9702
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	785	2.15	3.000000	3:51:44 PM	2.0700	2.0700	1.9844
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	811	2.22	70.000000	3:14:44 PM	1.9550	1.9550	1.9606

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	854	2.34	-	-	-	-	2.0071
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	992	2.72	1101.550000	2:58:18 PM	2.3600	2.3547	2.3587
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	995	2.72	607.000000	2:43:03 PM	2.3500	2.3500	2.3528
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,034	2.83	-	-	-	-	2.3163
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,078	2.95	-	-	-	-	2.3443
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,141	3.12	-	-	-	-	2.4171
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,156	3.17	1000.000000	11:26:31 AM	2.4700	2.4700	2.4700
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,214	3.32	3987.500000	3:20:32 PM	2.4750	2.4764	2.4856
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,239	3.39	-	-	-	-	2.5103
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,391	3.81	10.000000	11:40:04 AM	2.7000	2.7000	2.7134
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,393	3.81	-	-	-	-	2.6571
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,513	4.14	354.530000	2:52:04 PM	2.6500	2.6623	2.6676
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,541	4.22	521.180000	3:30:14 PM	2.7250	2.6914	2.6900
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,582	4.33	-	-	-	-	2.8229
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,622	4.44	-	-	-	-	2.8563
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,673	4.58	-	-	-	-	2.8990
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,699	4.65	4.010000	2:48:43 PM	2.9250	2.9998	3.0314
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,752	4.80	6766.520000	3:52:01 PM	2.8655	2.8625	2.8687
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,917	5.25	1.025000	2:23:23 PM	3.3000	3.3000	3.3296
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,947	5.33	34.930000	2:37:48 PM	3.2750	3.2537	3.4328
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,995	5.46	-	-	-	-	3.1762
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,079	5.69	-	-	-	-	3.2018
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,143	5.87	1532.600000	3:43:09 PM	3.1250	3.1319	3.1339
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,268	6.21	-	-	-	-	3.3189
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,466	6.75	375.000000	2:08:44 PM	3.4500	3.4500	3.4748
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,497	6.84	7350.500000	3:51:48 PM	3.4200	3.4227	3.4204
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,723	7.46	-	-	-	-	3.5305
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,760	7.56	-	-	-	-	3.6550
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,262	8.93	-	-	-	-	3.7134
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,305	9.05	1007.500000	2:56:57 PM	3.6000	3.6064	3.5961
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,324	9.10	-	-	-	-	3.7322
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,506	9.60	-	-	-	-	3.7905
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,680	10.08	453.000000	11:29:51 AM	3.6400	3.6500	3.6363
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,758	10.29	-	-	-	-	4.0356

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,878	10.62	0.010000	3:34:46 PM	3.9500	3.9500	3.9274
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,906	10.69	17.063000	11:05:24 AM	3.9750	3.9750	4.1483
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,116	11.27	-	-	-	-	4.0317
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,179	11.44	-	-	-	-	4.0631
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,291	11.75	0.210000	3:34:49 PM	4.3000	4.5857	4.1204
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,885	13.37	-	-	-	-	4.4226
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,214	14.28	-	-	-	-	4.5722
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,291	14.49	-	-	-	-	4.6883
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,579	15.27	-	-	-	-	4.7412
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,810	15.91	0.020000	3:51:23 PM	4.8500	4.8500	4.8439
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,900	16.15	-	-	-	-	4.8601
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,969	16.34	2.000000	2:42:17 PM	4.8500	4.8500	4.8836
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,090	16.67	-	-	-	-	4.9088
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,426	17.59	30.000000	3:40:01 PM	4.7800	4.7800	4.9457
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,020	19.22	323.000000	11:41:44 AM	4.7100	4.6962	4.7548